

**Office of the State Treasurer**  
**Lottery for Education Reserve Holdings**  
**As of March 31, 2017**

**Lottery for Education Reserve:** A dedicated portfolio that invests the Lottery for Education shortfall reserve funds with an overall portfolio effective duration that ranges between .10 and 2.50 with a neutral duration of .90. The performance objective is to meet or exceed the Bank of America Merrill Lynch 1-year U.S. Treasury Note Index.

**Duration: 0.83**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
STATE OF ISRAEL	Floating Rate Note	04/01/17	\$ 2,500,000	\$ 2,500,000	\$ 2,525,000	A1	A+
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	04/03/17	32,846,968	32,846,968	32,846,968	P-1	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	04/12/17	50,000,000	50,000,000	50,000,000	NR	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	04/14/17	100,000,000	100,000,000	100,000,000	NR	A-1+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	08/03/17	5,000,000	4,992,400	5,002,852	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/04/17	17,000,000	17,000,000	17,000,000	NR	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/22/17	5,000,000	5,001,000	4,999,779	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/25/17	50,000,000	50,000,000	50,000,000	NR	A-1
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/15/17	5,000,000	5,005,150	5,011,989	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	04/09/18	10,000,000	9,987,125	9,996,367	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	06/15/18	3,000,000	3,001,290	2,998,449	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	07/19/18	2,000,000	1,997,060	1,992,682	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/18	5,000,000	4,993,600	4,987,333	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/15/18	10,000,000	10,004,500	9,979,520	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	10,200,000	10,233,726	10,185,856	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/01/18	10,000,000	9,989,650	9,984,078	Aaa	AA+
U.S. TREASURY NOTE	U.S. Treasury	01/31/22	5,000,000	4,982,813	5,004,599	Aaa	AA+
U.S. TREASURY NOTE	U.S. Treasury	02/28/22	15,000,000	14,912,109	14,992,237	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	03/01/22	5,000,000	5,032,800	4,981,042	Aaa	AA+
			<b>\$ 342,546,968</b>	<b>\$ 342,480,190</b>	<b>\$ 342,488,750</b>		

Notes:

- Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.
- Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

4/21/2017  
UNAUDITED

**Schedule VII**